

I. Zajištěný fond

Struktura portfolia cenných papírů k 27.1.2012

Dluhopisy zahraniční

| NAZEV CENNEHO PAPIRU | ISIN | POCET V KS | TRZNI CENA V KC |
|------------------------------------|--------------|------------|--------------------|
| SD Bundesrepublik Deutschland | DE0001135309 | 693576 | 20 353 087 |
| SD FRANCE GOVT OF | FR0010011130 | 700000 | 18 764 907 |
| SD FRANCE GOVT OF | FR0010061242 | 700000 | 19 325 298 |
| SD FRANCE GOVT OF | FR0010112052 | 700000 | 19 158 457 |
| SD FRANCE GOVT OF | FR0010192997 | 721770 | 19 795 280 |
| SD Netherlands government | NL0000102671 | 660058 | 17 416 944 |
| Dluhopisy zahraniční celkem | | | 114 813 972 |

Interest Rate Swap

| NAZEV CENNEHO PAPIRU | ISIN | POCET V KS | TRZNI CENA V KC |
|----------------------|--------|------------|-------------------|
| Interest Rate Swap | IRS SG | 1 | 14 960 960 |
| Celkem | | | 14 960 960 |

Opce

| NAZEV CENNEHO PAPIRU | ISIN | POCET V KS | TRZNI CENA V KC |
|--------------------------|--------|------------|-----------------|
| OTC European Call Option | OTC SG | 1 | 13 110 |
| Celkem | | | 13 110 |